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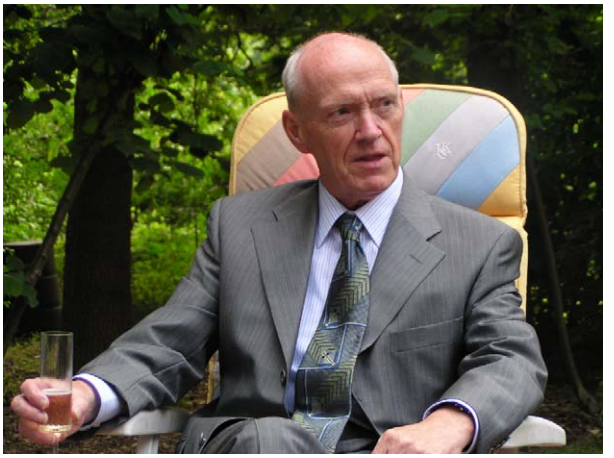
Preface

This volume is dedicated to Jef Teugels, who retired from the Katholieke Universiteit Leuven in 2004. An international symposium on *Risk Analysis: Statistical and Probabilistic Methods* was organized on May 26–27, 2004 in Leuven with lectures by his friends, colleagues and scientific collaborators. Some of the lectures are published in this volume and some other papers on subjects that are closely related to Jef's interest have been included as well.



1. A short biography

Jozef L. Teugels was born in Londerzeel (Belgium) on February 20, 1939. He received the degree of *Licentiaat Wiskunde* (Master in Mathematics) in 1963 at the Katholieke Universiteit Leuven (Belgium). He then went to the United States and in 1966 he graduated as *Master of Sciences* at Purdue University. One year later he obtained his Ph.D. under the supervision of Marcel Neuts with a dissertation titled *On the rate of convergence in renewal and Markov renewal processes*. He was part-time assistant at the Katholieke Universiteit Leuven (1963–1964); teaching assistant, research assistant, and lecturer at Purdue University (1964–1967); assistant professor (1967–1971), associate professor (1971–1973), and full professor (1973–2004) at Katholieke Universiteit Leuven, where he taught courses in probability,

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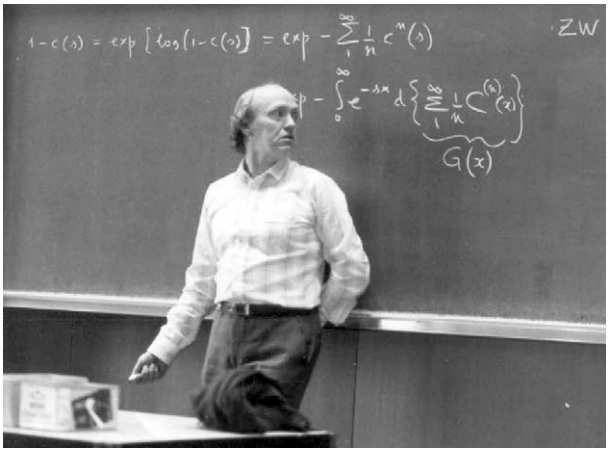
statistics, stochastic processes but also courses in discrete mathematics and calculus. He was chairman of the department of mathematics at K. U. Leuven twice (1968–1977 and 1985–1991), scientific secretary of the Bernoulli Society (1975–1985), president of the Société Belge de Statistique—Belgische Statistische Vereniging (1991–1993), president of the Bernoulli Society (1993–1995 and 1995–1997), member of the advisory board of EURANDOM (1994–2003), vice-president of the International Statistical Institute (2001–2003), president of the Belgian National Committee of Mathematics (2001–2004), and chairman of the University Center of Statistics at K. U. Leuven (1998–2004). He has been and still is quite active as an editor of many journals, such as *Journal of Stochastic Processes*, *International Statistical Information*, *Insurance: Mathematics and Economics*, *Journal of Applied Probability*, *Advances of Applied Probability*, *Extremes*, *Environmetrics*, coordinating editor of *Journal of Statistical Planning and Inference*, and editor-in-chief of *Applied Stochastic Models in Business and Industry*.



He was supervisor of more than 20 Ph.D. students (see table) and author of several books, such as

Herman Callaert	Hubert Van Evelghem
Noel Veraverbeke	Te Lin Chow
Nestor Elens	Paul Janssen
Jan Meijnaerts	Paul Embrechts
Anne-Marie De Meyer	René Nijs
Marnix Vandemaele	Edward Omey
Herman Caeyers	Walter Van Assche
Erik Willekens	Mohammad Sadaghiani
Ann Vanmarcke	Johan Van Horebeek
Reza Oskrouchi	Magda Vuylsteke
Wim Schoutens	Johan Segers
Giovanni Vanroelen	

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2. Risk analysis: statistical and probabilistic methods

With the colloquium *Risk Analysis: Statistical and Probabilistic Methods* we celebrated the academic career of Jef Teugels, who has been conferred the title of Professor Emeritus. Jef Teugels has been professor at the Katholieke Universiteit Leuven for 35 years during which he has been active in several research domains in probability, statistics and classical analysis and in different fields of application, ranging from insurance to environmetrics, with outliers in mathematical theory of music. His work in extreme value theory, risk theory, renewal theory, and categorical data analysis (just to name a few) has a lot of impact through several books and numerous papers in different leading international journals.

The colloquium brought together leading experts in the field of *risk theory* and the focus was on statistical and probabilistic methods used in this area. The theory has seen exciting developments in recent years, evolving towards more and more complicated models owing to insufficiency of the 'classical risk' models. This had led to an altogether novel approach to risk management based on probabilistic and statistical methods, in which extreme values play an important role. Besides leading to a lot of fundamental new insights, the theory has been widely applied in the industry: insurance and re-insurance, finance, risk management, etc.

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